What Is Claimed Is:

1. A measuring sensor comprising a lambda probe for determining an oxygen content of a gas to be analyzed, the lambda probe including:

a protective housing permeable for the gas to be analyzed, the protective housing including a double casing, the double casing including an inner casing that is heated; and

a ceramic sensor member situated in the protective housing, wherein the ceramic sensor member, during a measuring operation, is heated by its own heating to a temperature above 300°C and retained at the temperature.

2. The measuring sensor according to Claim 1, wherein a temperature gradient with a temperature rising toward a surface of the sensor element is produced with the heating of the inner casing.

3. The measuring sensor according to Claim 1, wherein the inner casing and the heating of the inner casing have a surface temperature above an evaporation temperature of water.

4. The measuring sensor according to Claim 1, wherein the inner casing and the heating of the inner casing have a surface temperature below an evaporation temperature of water.

5. The measuring sensor according to Claim 1, wherein the protective housing includes an unheated outer casing, and the heated inner casing is separated from the outer casing by a clearance space.

6. The measuring sensor according to Claim 1, wherein the heating of the inner casing is arranged in a self-supporting manner on an inner side of the inner casing.

7. The measuring sensor according to Claim 1, wherein the inner casing is constructed as a heating element.

8. The measuring sensor according to Claim 1, wherein at least an outer side of the inner casing is easily wetted by water.

9. The measuring sensor according to Claim 8, wherein the protective housing includes an outer casing, the outer casing also being easily wetted by water.